

#3

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re: ☒ Application of: Müller, Ulrich A.  
☐ Patent of:

☒ Application No.: 09/842,440  
☐ Patent No.:

Group Art Unit: 2184

☒ Filed: 04/26/01  
☐ Issued:

Examiner: Not yet assigned

For: FILTERING OF HIGH FREQUENCY TIME  
SERIES DATA

Attorney Docket No.: 10366-012

VERIFIED STATEMENT (DECLARATION) CLAIMING SMALL ENTITY STATUS  
[37 CFR 1.9(f) and 1.27(c)] - Small Business Concern

Assistant Commissioner for Patents  
Washington, D.C. 20231

Sir:

I hereby declare that I am

- ☐ the owner of the small business concern identified below:  
☒ an official of the small business concern empowered to act in behalf of  
the concern identified below:

Name of organization The Olsen Group

Address of organization Seefeldstrasse 233, CH-8008 Zurich, Switzerland

I hereby declare that the above identified small business concern qualifies as a small business concern as defined in 37 CFR 1.9(d), for purposes of paying reduced fees under section 41(a) and (b) of Title 35, United States Code, in that the number of employees of the concern, including those of its affiliates, does not exceed 500 persons. For purposes of this statement, (1) the number of employees of the business concern is the average over the previous fiscal year of the concern of the person employed on a full-time, part-time or temporary basis during each of the pay periods of the fiscal year, and (2) concerns are affiliates of each other when either, directly or indirectly, one concern controls or has the power to control the other, or a third party or parties controls or has the power to control both.

I hereby declare that rights under contract or law have been conveyed to and remain with the small business concern and/or there is an obligation under contract or law by the inventor(s) to convey rights to the small business concern with regard to the invention entitled METHOD FOR DETERMINING VALUE AT RISK by inventor(s) Muller, Ulrich A. described in

- ☐ the specification filed herewith  
☒ application no. 09/842,440 filed 04/26/01  
☐ patent no. issued

If the rights held by the above identified small business concern are not exclusive, each individual, concern or organization having rights to the invention is listed below and no rights to the invention

are held by any person, other than the inventor, who could not qualify as an independent inventor under 37 CFR 1.9(c) if that person made the invention, or by any concern which would not qualify as a small business concern under 37 CFR 1.9(d), or a nonprofit organization under 37 CFR 1.9(e).

FULL NAME \_\_\_\_\_  
ADDRESS \_\_\_\_\_

☐ INDIVIDUAL   ☐ SMALL BUSINESS CONCERN   ☐ NONPROFIT ORGANIZATION

FULL NAME \_\_\_\_\_  
ADDRESS \_\_\_\_\_

☐ INDIVIDUAL   ☐ SMALL BUSINESS CONCERN   ☐ NONPROFIT ORGANIZATION

FULL NAME \_\_\_\_\_  
ADDRESS \_\_\_\_\_

☐ INDIVIDUAL   ☐ SMALL BUSINESS CONCERN   ☐ NONPROFIT ORGANIZATION

FULL NAME \_\_\_\_\_  
ADDRESS \_\_\_\_\_

☐ INDIVIDUAL   ☐ SMALL BUSINESS CONCERN   ☐ NONPROFIT ORGANIZATION

I acknowledge the duty to file, in this application or patent, notification of any change in status resulting in loss of entitlement to small entity status prior to paying, or at the time of paying, the earliest of the issue fee or any maintenance fee due after the date on which status as a small entity is no longer appropriate. [37 CFR 1.28 (b)]

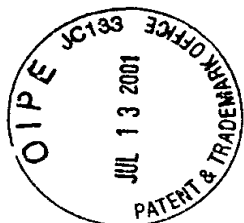
I hereby declare that all statements made herein of my own knowledge are true and that all statements made on information and belief are believed to be true; and further that these statements were made with the knowledge that willful false statements and the like so made are punishable by fine or imprisonment, or both, under Section 1001 of Title 18 of the United States Code, and that such willful false statements may jeopardize the validity of the application, and patent issuing thereon, or any patent to which this verified statement is directed.

Send correspondence to:	PENNIE & EDMONDS LLP 1155 Avenue of the Americas New York, N.Y. 10036-2711	Direct Telephone calls to: PENNIE & EDMONDS LLP (212) 790-9090
-------------------------	--	--

Name of person signing Richard Olsen  
Title of person other than owner Chairman  
Address of person signing See field 6.233, 8008 24

Signature R. Olsen Date 6/7/01

\*NOTE: Separate verified statements are required from each named person, concern or organization having rights to the invention averring to their status as small entities.  
(37 CFR 1.27)

**DECLARATION FOR NON-PROVISIONAL PATENT APPLICATION\***

As a below named inventor, I hereby declare that:

My residence, post office address and citizenship are as stated below at 201 et seq. beneath my name.

I believe I am the original, first and sole inventor if only one name is listed at 201 below, or an original, first and joint inventor if plural names are listed at 201 et seq. below, of the subject matter which is claimed and for which a patent is sought on the invention entitled

**Filtering of High Frequency Time Series Data**

and for which a patent application:

☐ is attached hereto and includes amendment(s) filed on (if applicable)

☒ was filed in the United States on April 26, 2001, as Application No. 09/842,440

with amendment(s) filed on (if applicable)

☐ was filed as PCT international Application No. on and was amended under PCT Article 19 on (if applicable)

I hereby state that I have reviewed and understand the contents of the above identified application, including the claims, as amended by any amendment referred to above.

I acknowledge the duty to disclose information known to me to be material to patentability as defined in Title 37, Code of Federal Regulations, §1.56.

I hereby claim foreign priority benefits under Title 35, United States Code, §119(a)-(d) of any foreign application(s) for patent or inventor's certificate listed below and have also identified below any foreign application for patent or inventor's certificate having a filing date before that of the application on which priority is claimed:

EARLIEST FOREIGN APPLICATION(S), IF ANY, FILED PRIOR TO THE FILING DATE OF THE APPLICATION			
APPLICATION NUMBER	COUNTRY	DATE OF FILING (day, month, year)	PRIORITY CLAIMED
			YES <input type="checkbox"/> NO <input type="checkbox"/>
			YES <input type="checkbox"/> NO <input type="checkbox"/>
			YES <input type="checkbox"/> NO <input type="checkbox"/>

I hereby claim the benefit under Title 35, United States Code, §119(e) of any United States provisional application(s) listed below.


PROVISIONAL APPLICATION NUMBER	FILING DATE
60/200,742	05/01/00
60/200,743	05/01/00
60/200,744	05/01/00
60/274,174	03/08/01

I hereby claim the benefit under Title 35, United States Code, §120 of any United States application(s) listed below and, insofar as the subject matter of each of the claims of this application is not disclosed in the prior United States application in the manner provided by the first paragraph of Title 35, United States Code §112, I acknowledge the duty to disclose information known to me which is material to patentability as defined in Title 37, Code of Federal Regulations, §1.56 which became available between the filing date of the prior application and the national or PCT international filing date of this application:

NON-PROVISIONAL APPLICATION SERIAL NO.	FILING DATE	STATUS		
		PATENTED	PENDING	ABANDONED

\* for use only when the application is assigned to a company, partnership or other organization.

I hereby declare that all statements made herein of my own knowledge are true and that all statements made on information and belief are believed to be true; and further that these statements were made with the knowledge that willful false statements and the like so made are punishable by fine or imprisonment, or both, under Section 1001 of Title 18 of the United States Code and that such willful false statements may jeopardize the validity of the application or any patent issuing thereon.

2 0 1	FULL NAME OF INVENTOR	LAST NAME Müller	FIRST NAME Ulrich	MIDDLE NAME A.	
	RESIDENCE & CITIZENSHIP	CITY Zurich	STATE OR FOREIGN COUNTRY Switzerland	COUNTRY OF CITIZENSHIP Switzerland	
	POST OFFICE ADDRESS	STREET Seefeldstrasse 239	CITY 8008 Zurich	STATE OR COUNTRY Switzerland	ZIP CODE
	SIGNATURE OF INVENTOR 201 			DATE 6 July 2001	
2 0 2	FULL NAME OF INVENTOR	LAST NAME	FIRST NAME	MIDDLE NAME	
	RESIDENCE & CITIZENSHIP	CITY	STATE OR FOREIGN COUNTRY	COUNTRY OF CITIZENSHIP	
	POST OFFICE ADDRESS	STREET	CITY	STATE OR COUNTRY	ZIP CODE
	SIGNATURE OF INVENTOR 202			DATE	
2 0 3	FULL NAME OF INVENTOR	LAST NAME	FIRST NAME	MIDDLE NAME	
	RESIDENCE & CITIZENSHIP	CITY	STATE OR FOREIGN COUNTRY	COUNTRY OF CITIZENSHIP	
	POST OFFICE ADDRESS	STREET	CITY	STATE OR COUNTRY	ZIP CODE
	SIGNATURE OF INVENTOR 203			DATE	
2 0 4	FULL NAME OF INVENTOR	LAST NAME	FIRST NAME	MIDDLE NAME	
	RESIDENCE & CITIZENSHIP	CITY	STATE OR FOREIGN COUNTRY	COUNTRY OF CITIZENSHIP	
	POST OFFICE ADDRESS	STREET	CITY	STATE OR COUNTRY	ZIP CODE
	SIGNATURE OF INVENTOR 204			DATE	
2 0 5	FULL NAME OF INVENTOR	LAST NAME	FIRST NAME	MIDDLE NAME	
	RESIDENCE & CITIZENSHIP	CITY	STATE OR FOREIGN COUNTRY	COUNTRY OF CITIZENSHIP	
	POST OFFICE ADDRESS	STREET	CITY	STATE OR COUNTRY	ZIP CODE
	SIGNATURE OF INVENTOR 205			DATE	